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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/05/2021

TO DATE : 17/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/08/2021	GOVI		Buy	1	0.00
GOVI On 05/08/2021	GOVI		Sell	1	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Sell	39	0.00
R186 On 05/08/2021	Bond Future		Buy	39	0.00
R186 On 05/08/2021	Bond Future		Sell	155	0.00
R186 On 05/08/2021	Bond Future		Buy	155	0.00
R186 On 05/08/2021	Bond Future		Buy	194	0.00
R186 On 05/08/2021	Bond Future		Sell	194	0.00
R186 On 05/08/2021	Bond Future		Sell	300	0.00
R186 On 05/08/2021	Bond Future		Buy	300	0.00
R186 On 05/08/2021	Bond Future		Sell	300	0.00

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R186 On 05/08/2021	Bond Future	Buy	300	0.00
R2030 Bond Future				
2030 On 05/08/2021	Bond Future	Buy	30	0.00
2030 On 05/08/2021	Bond Future	Sell	30	0.00
2030 On 05/08/2021	Bond Future	Sell	30	0.00
2030 On 05/08/2021	Bond Future	Buy	30	0.00
2030 On 05/08/2021	Bond Future	Buy	49	0.00
2030 On 05/08/2021	Bond Future	Sell	49	0.00
2030 On 05/08/2021	Bond Future	Sell	49	0.00
2030 On 05/08/2021	Bond Future	Buy	49	0.00
R2035 Bond Future				
R035 On 05/08/2021	Bond Future	Buy	29	0.00
R035 On 05/08/2021	Bond Future	Sell	29	0.00
R035 On 05/08/2021	Bond Future	Buy	67	0.00
R035 On 05/08/2021	Bond Future	Sell	67	0.00
R035 On 05/08/2021	Bond Future	Sell	96	0.00
R035 On 05/08/2021	Bond Future	Buy	96	0.00
R2037 Bond Future				
2037 On 05/08/2021	Bond Future	Buy	6	0.00
2037 On 05/08/2021	Bond Future	Sell	6	0.00
2037 On 05/08/2021	Bond Future	Sell	6	0.00
2037 On 05/08/2021	Bond Future	Buy	6	0.00
R2044 Bond Future				
2044 On 05/08/2021	Bond Future	Sell	11	0.00
2044 On 05/08/2021	Bond Future	Buy	11	0.00
R2048 Bond Future				
R248 On 05/08/2021	Bond Future	Sell	79	0.00
R248 On 05/08/2021	Bond Future	Buy	79	0.00
R248 On 05/08/2021	Bond Future	Buy	79	0.00
R248 On 05/08/2021	Bond Future	Sell	79	0.00
R248 On 05/08/2021	Bond Future	Buy	500	0.00
R248 On 05/08/2021	Bond Future	Sell	500	0.00
R248 On 05/08/2021	Bond Future	Buy	500	0.00
R248 On 05/08/2021	Bond Future	Sell	500	0.00
R209 Bond Future				
R209 On 05/08/2021	Bond Future	Buy	13	0.00
R209 On 05/08/2021	Bond Future	Sell	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 05/08/2021	Bond Future		Buy	499	0.00
R209 On 05/08/2021	Bond Future		Sell	499	0.00
R209 On 05/08/2021	Bond Future		Buy	499	0.00
R209 On 05/08/2021	Bond Future		Sell	499	0.00
R212 Bond Future					
R212 On 05/08/2021	Bond Future		Buy	55	0.00
R212 On 05/08/2021	Bond Future		Sell	55	0.00
R212 On 05/08/2021	Bond Future		Sell	55	0.00
R212 On 05/08/2021	Bond Future		Buy	55	0.00
R214 Bond Future					
R214 On 05/08/2021	Bond Future		Sell	867	0.00
R214 On 05/08/2021	Bond Future		Buy	867	0.00
R214 On 05/08/2021	Bond Future		Buy	867	0.00
R214 On 05/08/2021	Bond Future		Sell	867	0.00
Grand Total for Daily Detailed Turnover:				5,375	0.00